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The Noval Properties and Construction of Multi-scale Matrix-valued Bivariate Wavelet wraps

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Abstract

In this paper, we introduce matrix-valued multi-resolution structure and matrix-valued bivariate wavelet wraps. A constructive method of semi-orthogonal matrix-valued bivariate wavelet wraps is presented. Their properties have been characterized by using time-frequency analysis method, unitary extension principle and operator theory. The direct decomposition relation is obtained.

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1.Introduction

Wavelet analysis has become a popular subject in scientific research for twenty years. It has been a powerful tool for exploring and solving many complicated problems in natural science and engineering computation. Sampling theorems play a basic role in digital signal processing. They ensure that continuous signals can be represented and processed by their discrete samples. The classical Shannon Sampling Theorem asserts that bandlimited signals can be exactly represented by their uniform samples as long as the sampling rate is not less than the Nyquist rate. This theorem has been proved to be fundamental in many applications of signal processing and communication theory. When we use the wavelet decompositions in digital signal processing, the coefficients in the high level representation can be chosen to be samples of the continuous signal. However, for the wavelet decomposition, the Mallat algorithm is often used, and FIR filters are preferred, although filters with exponentially decaying impulse responses also provide satisfactory results for many applications. Construction of wavelet bases is an important aspect of wavelet analysis, and multiresolution analysis method is one of important ways of designing various wavelet bases. The main traits of the wavelet transform is to hierarchically decompose

general functions, as a signal or a process, into a set of approximation functions with different scales. Recently, Multiwavelets [1,2] have been applied to many aspects in technology and science, such as, image compress, signal processing [3], solving Integral Equations [4] and so on, mainly because of their ability to offer properties like symmetry, orthogonality, short support at the same time. It is noticed that multiwavelets can be generated from the component function in multiple vector-valued wavelets.

Researching into multiple vector-valued wavelet is useful in multiwavelet theory. Chen [5] introduced the notion of multiple vector-valued wavelets and studied the existence and construction of orthogonal multiple vector-valued wavelets. Fowler and Li [6] implemented orthogonal multiple vector-valued wavelet transforms to study fluid flows in oceanography and aerodynamics. However, multiwavelets and multiple vector-valued wavelets are different in the following sense. Prefiltering is usually required for discrete multi-wavelet transforms but not necessary for discrete multiple vector-valued wavelet transforms. Therefore it is necessary to study multiple vector-valued wavelets. However, as yet there has not been a general method to obtain orthogonal multiple vector-valued wavelets. In the signal denoising method, wavelet analysis is a new analytical tool which develops on the basis of the Fourier analysis. The location and multiscale resolution function simultaneously contained in time domain and frequency domain. In order to enhance the application of wavelet analysis in the signal processing, and to improve the accuracy of signal processing as far as possible, predecessors have done a large number of practices and explorations, resulting in a lot of signal processing methods based on wavelet transform. They ensure that continuous signals can be represented and processed by their discrete samples. We shall present an algorithm for designing a sort of finitely supported orthogonal multiple vector-valued scaling functions and wavelets. We also study the traits of multiple vector-valued wavelet packs.

2. Matrix-valued multiresolution analysis

The multiple vector-valued multiresolution analysis is introduced and the definition for orthogonal multiple vector-valued wavelets is given. Moreover, we are now ready to discuss the construction of orthogonal multiple vector-valued wavelets. Let \mathbb{C} and \mathbb{R} denote all complex and all real numbers, respectively.

\mathbb{Z} and \mathbb{Z}_+ stand for, respectively, all integers and nonnegative integers. Set $s, a \in \mathbb{Z}$ be a constant and $s, a \geq 2$. The signal space $L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ is defined to be the set of all multiple vector-valued functions $\Phi(y)$, i.e.

$$\Phi(y) = \begin{pmatrix} \phi_{11}(y) & \phi_{12}(y) & \cdots & \phi_{1s}(y) \\ \phi_{21}(y) & \phi_{22}(y) & \cdots & \phi_{2s}(y) \\ \cdots & \cdots & \cdots & \cdots \\ \phi_{s1}(y) & \phi_{s2}(y) & \cdots & \phi_{ss}(y) \end{pmatrix},$$

where $\phi_{j,l}(y) \in L^2(\mathbb{R}^2)$, $j, l = 1, 2, \dots, s$. Examples of matrix-valued signals are video images in which $\phi_{j,l}(y)$ denotes the pixel at the time t the j th row and the l th column. For $\Phi(y) \in L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$, $\|\Phi\| = \sqrt{\sum_{j,l=1}^s \int_{\mathbb{R}^2} |\phi_{j,l}(y)|^2 dy}$, and the integration of multiple vector-valued function $\Phi(y)$ is defined to be

$$\int_{\mathbb{R}^2} \Phi(y) dy := \left(\int_{\mathbb{R}^2} \phi_{j,l}(y) dy \right)_{j,l=1}^s \quad (1)$$

i.e., the matrix of the integral of every scalar functions $\phi_{j,l}(x)$, $j, l = 1, 2, \dots, s$.

For arbitrary $\Upsilon, \Gamma \in L^2(\mathbb{R}, \mathbb{C}^{s \times s})$, their symbol inner product is defined by

$$\langle \Upsilon, \Gamma \rangle := \int_{\mathbb{R}^2} \Upsilon(y) \cdot \Gamma(y)^* dy, \quad (2)$$

where $*$ means the transpose and the complex conjugate.

Definition 1. A family of multiple vector-valued function $\{\Phi_u(y)\}_{u \in \mathbb{Z}^2} \subset L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ is called an orthonormal basis, if the following condition is satisfied:

$$\langle \Phi_j, \Phi_l \rangle := \delta_{j,l} I_s, \quad j, l \in \mathbb{Z}^2, \quad (3)$$

and $\Upsilon(x) \in L^2(\mathbb{R}, \mathbb{C}^{s \times s})$, there is a sequence of $s \times s$ constant matrix M_u such that

$$\Upsilon(y) = \sum_{u \in \mathbb{Z}^2} M_u \Phi_u(y), \quad (4)$$

where I_s denotes the $s \times s$ identity matrix and $\delta_{j,l} = 1$ when $j = l$ and $\delta_{j,l} = 0$ when $j \neq l$.

Definition 2. A binary multiple vector-valued multiresolution analysis of $L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ is a nested sequence of closed subspaces U_j , $j \in \mathbb{Z}$ of $L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ such that it follows

- (i) $U_j \subset U_{j+1}$, $\forall j \in \mathbb{Z}$; $a \in \mathbb{Z}$ $a \geq 2$.
- (ii) $\Phi(y) \in U_0 \Leftrightarrow \Phi(a^j y) \in U_j, \forall j \in \mathbb{Z}$;
- (iii) $\bigcap_{j \in \mathbb{Z}} U_j = \{O\}$; $\bigcup_{j \in \mathbb{Z}} U_j$ is dense in $L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$

(iv) There is a $F(t) \in X_0$ such that its translates $\{H_v(y) := H(y - v), v \in \mathbb{Z}^2\}$ form a Riesz basis for U_0 .

Since $H(t) \in U_0 \subset U_1$, by definition 1 and (2), there is a finite-term sequence of $s \times s$ matrix

$\{P_v\}_{v \in \mathbb{Z}^2}$ such that

$$H(y) = a^2 \cdot \sum_{v \in \mathbb{Z}^2} P_v H(ay - v). \quad (5)$$

Equation (5) is called a refinement equation and $H(y)$ is called a vector scaling functions.

Let W_j , $j \in \mathbb{Z}$, denote the complementary subspace of U_j in U_{j+1} and there exist $a^2 - 1$ multiple vector-valued functions $\Psi_t(t) \in L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ such that $G_{t,j,k}(x) = a^{j/2} G_t(a^j x - k)$, $j, k \in \mathbb{Z}^2$ forms a Riesz basis of W_j , where $t \in \Lambda = \{1, 2, \dots, a^2 - 1\}$. It is clear that $G_t(y) \in W_0 \subset U_1$. Hence there exists a sequence of $s \times s$ matrices $\{B_k^t\}_{k \in \mathbb{Z}^2}$ $t \in \Lambda = \{1, 2, \dots, a^2 - 1\}$, such that

$$G_t(t) = a^2 \cdot \sum_{k \in \mathbb{Z}^2} B_k^t H(ay - k). \quad (6)$$

We call $H(x)$ an orthogonal multiple vector-valued scaling functions, if it satisfies

$$\langle H(\cdot), H(\cdot - k) \rangle = \delta_{0,k} I_s, \quad k \in \mathbb{Z}^2. \quad (7)$$

We say that $G_t(y) \in L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ are orthogonal multiple vector-valued wavelets associated with orthogonal multiple vector-valued scaling functions $H(y)$, if

$$\langle H(\cdot), G_t(\cdot - n) \rangle = O, \quad n \in \mathbb{Z}^2, t \in \Lambda; \quad (8)$$

$$\langle G_t(\cdot), G_v(\cdot - n) \rangle = \delta_{t,v} \delta_{0,n} I_s, \quad n \in \mathbb{Z}^2, t, v \in \Lambda. \quad (9)$$

Then, we have the following results from (4)-(7).

Theorem 1. Suppose that $H(y)$ defined by (5), is an orthogonal multiple vector-valued scaling functions. Then, for any $u \in \mathbb{Z}^2$, we have

$$a^2 \sum_{k \in \mathbb{Z}^2} P_{k+au} (P_k)^* = \delta_{0,u} I_s. \quad (10)$$

Proof. Substituting equations (5) into the orthogonality relation formula (7), we have

$$\begin{aligned} \delta_{0,u} I_s &= \langle H(\cdot), H(\cdot - k) \rangle \\ &= a^4 \cdot \sum_{j,k \in \mathbb{Z}^2} \int_{\mathbb{R}^2} P_j H(ay - j) H(ay - ak - n)^* (P_n)^* dt \\ &= a^2 \cdot \sum_{j,k \in \mathbb{Z}^2} P_j \langle H(\cdot - j), H(\cdot - au - k) \rangle (P_k)^* \\ &= a^2 \cdot \sum_{n \in \mathbb{Z}^2} P_{n+ak} (P_n)^* \end{aligned}$$

Theorem 2^[2]. Assume that $G_i(y)$ are multiple vector-valued functions in $L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$. Then $G_i(y)$ are orthogonal multiple vector-valued wavelet functions associated with orthogonal vector-valued scaling functions $H(y)$, then we have

$$\sum_{k \in \mathbb{Z}^2} P_{k+mu} (\tilde{B}_k)^* = O, \quad u \in \mathbb{Z}^2, \quad (11)$$

$$a^2 \sum_{k \in \mathbb{Z}^2} B_{k+an} (\tilde{B}_k)^* = \delta_{0,n} I_s, \quad n \in \mathbb{Z}^2. \quad (12)$$

Thus, both Theorem 2 and (11)-(12) provided an approach to design orthogonal multiple vector-valued wavelets with $a = 2$.

3. Construction of vector-valued wavelets

In what follows, we investigate the construction of compactly supported orthogonal matrix-valued wavelet functions and present an algorithm for constructing them **Theorem 3**^[7]. Let $H(y) \in L^2(\mathbb{R}^2, \mathbb{C}^{s \times s})$ be a 5-coefficient compactly supported orthogonal multiple vector-valued scaling function satisfying the following equation:

$$H(t) = 4P_0 H(2y) + 4P_1 H(2y-1) + \cdots + 4P_4 H(2y-4). \quad (13)$$

Assume that there exists an integer $v, 0 \leq v \leq 2$, such that the matrix M defined in the following equation, is not only an invertible matrix but also a Hermitian matrix:

$$M^2 = ((1/4)I_s - P_v P_v^*)^{-1} P_v P_v^*. \quad (14)$$

Define

$$\begin{cases} B_j = MP_j, & j \neq v, \\ B_j = -M^{-1}P_j, & j = v, \end{cases} \quad j, v \in \{0, 1, 2, 3, 4\}. \quad (15)$$

Then $G(y)$, defined in (17), is an orthogonal matrix-valued wavelets associated with $H(y)$:

$$G(y) = 4\{B_0 H(2y) + B_1 H(2y-1) + \cdots + B_4 H(2y-4)\}. \quad (16)$$

4. The traits of a sort of wavelet wraps

We will consider wavelet wraps in $L^2(\mathbb{R}, \mathbb{C}^{s \times s})$, we set

$$\Psi_0(y) = H(y), \quad \Psi_1(y) = G(y), \quad \Omega_v^{(0)} = P_v, \quad \Omega_v^{(1)} = B_v, \quad v \in \mathbb{Z}^2.$$

Definition 3. A set $\{\Psi_{2n+\tau}(y), n = 0, 1, 2, \dots, \tau = 0, 1, 2, 3\}$ is called multiple vector-valued wavelet packs concerning the orthogonal multiple vector-valued scaling functions $H(y)$, where

$$\Psi_{2n+\tau}(y) = 4 \cdot \sum_{k \in \mathbb{Z}^2} \Omega_k^{(\tau)} \Psi_n(y), \tau = 0, 1, 2, 3. \quad (17)$$

Taking the Fourier transform for the both side of (17) gives

$$\widehat{\Psi}_{2n+\tau}(2\omega) = \underline{\Omega}^{(\tau)}(\omega) \widehat{\Psi}_n(\omega), \omega \in \mathbb{R}, \tau = 0, 1, 2, 3, \quad (18)$$

$$\underline{\Omega}^{(\tau)}(\omega) = \sum_{k \in \mathbb{Z}^2} \Omega_k^{(\tau)} \cdot \exp\{-ik\omega\}, \omega \in \mathbb{R}. \quad (19)$$

Lemma 1^[6]. Assume $\Psi_\mu(y) \in L^2(\mathbb{R}^2, \mathbb{C}^{s_s})$ $\mu \in \Gamma$ are orthogonal multiple vector-valued wavelet functions associated with $\Psi_0(y)$. Then, for $\mu, \nu \in \Gamma_0$, we have

$$\sum_{\rho \in \Gamma_0} \underline{\Omega}^{(\mu)}((\omega + 2\rho\pi)/a) \widetilde{\underline{\Omega}}^{(\nu)}((\omega + 2\rho\pi)/a)^* = \delta_{\mu, \nu} I_s. \quad (20)$$

Theorem 4^[6]. Assume $\{\Psi_n(y), n = 0, 1, 2, \dots\}$ is multiple vector-valued wavelet wraps concerning the orthogonal multiple vector-valued wraps scaling functions $H(y)$, Then

$$\langle \Psi_{2n}(\cdot), \Psi_{2n+1}(\cdot - k) \rangle = O, \quad n \in \mathbb{Z}_+, k \in \mathbb{Z}. \quad (21)$$

Theorem 5. If $\{\Psi_\ell(y), \ell = 0, 1, 2, \dots\}$ is a multiple vector-valued wavelet wraps concerning the orthogonal multiple vector-valued scaling functions $H(y)$, then, we have

$$\langle \Psi_m(\cdot), \Psi_n(\cdot - k) \rangle = \delta_{m,n} \delta_{0,k} I_s, m, n \in \mathbb{Z}_+ \cup \{0\}, k \in \mathbb{Z}. \quad (22)$$

Proof. Formula (22) holds for $m = n$ by Theorem 1. For the case of $m \neq n$, without loss of generality, we assume $m > n$. We can write m, n as $m = 2[m/2] + \tau_1$, $n = 2[n/2] + \rho_1$, where $\tau_1, \rho_1 = 0, 1$. (i) If $[m/2] = [n/2]$, then $\tau_1 \neq \rho_1$. By (19), (20) and (22), we get that

$$\begin{aligned} & 2\pi \langle \Psi_m(\cdot), \Psi_n(\cdot - k) \rangle \\ &= \int_{\mathbb{R}} \underline{\Omega}^{(\tau_1)}(\omega/2) \widehat{\Psi}_{[m/2]}(\omega/2) \widehat{\Psi}_{[n/2]}(\omega/2)^* \\ & \quad \cdot \underline{\Omega}^{(\rho_1)}(\omega/2)^* \cdot e^{ik\omega} d\omega = O. \end{aligned}$$

(ii) For $[m/2] \neq [n/2]$. Let $[m/2] = 2[[m/2]/2] + \tau_2$, $[n/2] = 2[[n/2]/2] + \rho_2$, where $\tau_2, \rho_2 = 0, 1$.

$$\begin{aligned} & 2\pi \langle \Psi_m(\cdot), \Psi_n(\cdot - k) \rangle \\ &= \int_0^{2^{\kappa+1}\pi} \prod_{\sigma=1}^{\kappa} \underline{\Omega}^{(\tau_\sigma)}(\omega/2^\sigma) \cdot O \cdot \prod_{\sigma=1}^{\kappa} \underline{\Omega}^{(\rho_\sigma)}(\omega/2^\sigma)^\dagger = O \end{aligned}$$

Theorem 5. If $\{\Psi_\alpha(y), \alpha \in \mathbb{Z}_+^2\}$ and $\{\widetilde{\Psi}_\alpha(y), \alpha \in \mathbb{Z}_+^2\}$ are biorthogonal binary wavelet packs according to concerning to a pair of biorthogonal vector-valued scaling functions $\Psi_0(y)$ and $\widetilde{\Psi}_0(y)$, then for any $a = 4$, $\alpha, \sigma \in \mathbb{Z}_+^2$, we have

$$\langle \Psi_\alpha(\cdot), \widetilde{\Psi}_\sigma(\cdot - k) \rangle = \delta_{\alpha, \sigma} \delta_{0,k} I_s, \quad k \in \mathbb{Z}^2. \quad (23)$$

Proof. When $\alpha = \sigma$, (28) follows by Lemma 1. as $\alpha \neq \sigma$ and $\alpha, \sigma \in \Gamma_0$, it follows from Lemma 2 that (28) holds, too. Assuming that α is not equal to β , as well as at least one of $\{\alpha, \sigma\}$ doesn't belong to Γ_0 , we rewrite α, σ as $\alpha = 4\alpha_1 + \rho_1$, $\sigma = 4\sigma_1 + \mu_1$, where $a = 4, \rho_1, \mu_1 \in \Gamma_0$. **Case 1.** If $\alpha_1 = \sigma_1$, then $\rho_1 \neq \mu_1$. (23) follows by virtue of (17) as well as Lemma 1, i.e.,

$$\begin{aligned} & (2\pi)^s \left\langle \Psi_\alpha(\cdot), \widetilde{\Psi}_\sigma(\cdot - k) \right\rangle \\ &= \int_{R^2} \widehat{\Psi}_{4\alpha_1 + \rho_1}(\omega) \widehat{\Psi}_{4\sigma_1 + \mu_1}(\omega)^* \cdot \exp\{ik \cdot \omega\} d\omega \\ &= \int_{[0, 2\pi]^2} \delta_{\rho_1, \mu_1} I_s \cdot \exp\{ik \cdot \omega\} d\omega = O. \end{aligned}$$

Case 2 If $\alpha_1 \neq \sigma_1$, order $\alpha_1 = 4\alpha_2 + \rho_2$, $\sigma_1 = 4\sigma_2 + \mu_2$, where $\alpha_2, \sigma_2 \in Z_+^s$, and $\rho_2, \mu_2 \in \Gamma_0$. Provided that $\alpha_2 = \sigma_2$, then $\rho_2 \neq \mu_2$. Similar to Case 1, (28) can be established. When $\alpha_2 \neq \sigma_2$, order $\alpha_2 = 4\alpha_3 + \rho_3$, $\sigma_2 = 4\sigma_3 + \mu_3$, where $\alpha_3, \sigma_3 \in Z_+^s$, $\rho_3, \mu_3 \in \Gamma_0$. Thus, after taking finite steps (de-noted by κ), we obtain $\alpha_\kappa \in \Gamma_0$, and $\rho_\kappa, \mu_\kappa \in \Gamma_0$. If $\alpha_\kappa = \sigma_\kappa$, then $\rho_\kappa \neq \mu_\kappa$. (28) holds. If $\alpha_\kappa \neq \sigma_\kappa$, then we obtain

$$\begin{aligned} \left\langle \Psi_\alpha(\cdot), \widetilde{\Psi}_\sigma(\cdot - k) \right\rangle &= \frac{1}{(2\pi)^2} \int_{R^2} \widehat{\Psi}_\alpha(\omega) \widehat{\Psi}_{\sigma_1}(\omega)^* \cdot e^{ik \cdot \omega} d\omega \\ &= \frac{1}{(2\pi)^2} \int_{R^2} \underline{\Omega}^{(\rho_1)}(\omega/4) \underline{\Omega}^{(\rho_2)}(\omega/16) \widehat{\Psi}_{\alpha_2}(\omega/16) \\ &\quad \cdot \widehat{\Psi}_{\sigma_2}(\omega/16)^* \underline{\Omega}^{(\mu_2)}(\omega/16) \underline{\Omega}^{(\mu_1)}(\omega/4)^* \cdot e^{ik \cdot \omega} d\omega = \dots \\ &= \frac{1}{(2\pi)^2} \int_{[0, 2 \cdot 4^\kappa \pi]^2} \left\{ \prod_{l=1}^\kappa \Omega^{(\rho_l)}(\omega/4^l) \right\} \cdot O \\ &\quad \cdot \left\{ \prod_{l=1}^\kappa \widetilde{\Omega}^{(\mu_l)}\left(\frac{\omega}{4^l}\right) \right\}^* \cdot \exp\{-ik \cdot \omega\} d\omega = O. \end{aligned}$$

Therefore, for any $\alpha, \sigma \in \mathbb{Z}_+^2$, (28) is established. **Theorem 6.** Let $h(y)$, $\tilde{h}(y)$, $\psi_l(y)$ and $\tilde{\psi}_l(y)$, $l \in \Lambda$ be functions in $L^2(R^2)$ defined by (5), (6), (9) and (10), respectively. Assume that conditions in Theorem 1 are satisfied. Then, for any function $f(y) \in L^2(R^2)$, and any integer n ,

$$\sum_{k \in \mathbb{Z}^2} \left\langle f, \tilde{h}_{n,k} \right\rangle h_{n,k}(y) = \sum_{l=1}^4 \sum_{v=-\infty}^{n-1} \sum_{k \in \mathbb{Z}^2} \left\langle f, \tilde{\psi}_{l,v,k} \right\rangle \psi_{l,v,k}(y). \quad (24)$$

Furthermore, for any $f(y) \in L^2(R^2)$,

$$f(y) = \sum_{l=1}^4 \sum_{v=-\infty}^{\infty} \sum_{k \in \mathbb{Z}^2} \left\langle f, \tilde{\psi}_{l,v,k} \right\rangle \psi_{l,v,k}(y). \quad (25)$$

Proof. (i) Consider, for $\sigma \geq 0$, $\sigma \in Z$, the operator $E_\sigma : L^2(R^2) \rightarrow L^2(R^2)$ such that

$$E_\sigma Y(y) \equiv Y_\sigma(y) \equiv \sum_{k \in \mathbb{Z}^2} \left\langle Y, \tilde{h}_{(-\sigma),k} \right\rangle h_{(-\sigma),k}(y).$$

Then the operator E_σ are well defined and uniformly bounded in the norm on $L^2(R^2)$. To show that

$E_\sigma \rightarrow 0$ as $\sigma \rightarrow \infty$, it is sufficient to show that, for all $g(s)$ in any dense subspace of band-limited functions in $L^2(R^6)$,

$$\sum_{k \in \mathbb{Z}^2} \langle g, \tilde{h}_{(-\sigma),k} \rangle h_{(-\sigma),k} \rightarrow 0 \text{ as } \sigma \rightarrow \infty.$$

In particular, we may choose the dense set of functions $g(s)$, whose Fourier transform have compact support, is continuous, and vanishes in a neighborhood of 0.

$$\left\| \sum_k \langle g, \tilde{h}_{(-\sigma),k} \rangle h_{(-\sigma),k} \right\| \leq B^{1/2} \left(\sum_k \left| \langle g, \tilde{h}_{(-\sigma),k} \rangle \right|^2 \right)^{1/2} \quad (26)$$

where B is the Bessel bound of $\{\tilde{h}_{-\sigma,k}\}_k$. Implementing standard calculation of the right-hand side of (13), we have

$$\begin{aligned} & \sum_k \left| \langle g, \tilde{h}_{(-\sigma),k} \rangle \right|^2 \\ &= \int \sum_u \hat{g}(\omega + 2^{-\sigma} u) \overline{\hat{h}_v(2^\sigma \omega + u)} \hat{h}_v(4^\sigma \omega) \overline{\hat{g}(\omega)} d\omega \\ &\leq (B^*)^{1/2} \int (4^{-\sigma} \sum_u |\hat{g}(\omega + 4^{-\sigma} u)|^2)^{1/2} \cdot 4^\sigma |\hat{h}_v(4^\sigma \omega) \hat{g}(\omega)| d\omega \end{aligned}$$

where B^* is the Bessel bound of $\{\tilde{h}_{-\sigma,k}\}_k$. Following the lead of [8] and since $\hat{f}(\omega)$ is continuous with compact support, the term $4^{-\sigma} \sum_n \left(|\hat{g}(\omega + 4^{-\sigma} n)|^2 \right)^{1/2} \leq C^2 < +\infty$, being a Riemann sum to the finite integral $\int |\hat{g}(\omega + t)| dt$. Moreover, since $\hat{g}(\omega)$ vanishes in a neighborhood of 0 for all $\|\omega\| < \delta_g$, we get that

$$\begin{aligned} \sum_k \left| \langle g, \tilde{h}_{(-\sigma),k} \rangle \right|^2 &\leq (B^*)^{1/2} C \int |4^\sigma \hat{h}(4^\sigma \omega) \hat{g}(\omega)| d\omega \\ &\leq (B^*)^{1/2} C \|g\|_2 \left(\int_{\|\omega\| \geq \delta_g} |4^\sigma \hat{h}(4^\sigma \omega)|^2 d\omega \right)^{1/2} \end{aligned}$$

Note that the last integral at the right-hand side tends to 0 as $\sigma \rightarrow +\infty$. This proves the first part of the theorem since, by using (18) recursively, we have

$$\tilde{\lambda}_\sigma(y) = \sum_{k \in \mathbb{Z}^2} \langle \tilde{\lambda}, \tilde{h}_{n,k} \rangle h_{n,k}(y) - \sum_{l=1}^4 \sum_{v=-\infty}^{n-1} \sum_{k \in \mathbb{Z}^2} \langle \tilde{\lambda}, \tilde{\psi}_{l,v,k} \rangle \psi_{l,v,k}(y).$$

(ii) Since $\overline{\bigcup \mathcal{V}_\ell} = L^2(R^2)$, for any $\tilde{h} \in L^2(R^2)$ and any $\varepsilon > 0$ there exists $n_0 = n_0(\varepsilon) > 0$, and for any $n > n_0 \quad \exists \quad g \in V_{n_0} \subset V_n$ such that $g(s) = \sum_{k \in \mathbb{Z}^2} \langle g, \tilde{h}_{v,k} \rangle h_{v,k}(s)$ Moreover, for $C = \sqrt{BB^*}$, $\|Y - g\|_2 < (1+C)^{-1} \varepsilon$. Now, by (11), for all $n > n_0$, we have

$$\left\| Y - \sum_{l=1}^4 \sum_{v=-\infty}^{n-1} \sum_{k \in \mathbb{Z}^2} \langle Y, \tilde{\psi}_{l,v,k} \rangle \psi_{l,v,k} \right\|_2$$

$$\leq \|Y - g\|_2 + C \|Y - g\|_2 = \|Y - g\|_2 (1 + C) < \varepsilon .$$

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